

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

Invested Assets	Total Assets Under the Fiduciary Responsibility of the Commissioner of		Total Assets Under the Fiduciary Responsibility of the ARM Board		Total Assets
	Revenue	Total Other Invested Assets			
Cash and Cash Equivalents	2,622,935	4,066	313,802		2,940,804
Intermediate-term Fixed Income Pool	1,722,604	-	-		1,722,604
Tobacco Revenue Fixed Income	13,554	-	-		13,554
Tax Credit Loan	14,920	-	-		14,920
Individually held debt and other instruments	6,744	-	-		6,744
Broad Fixed Income	1,632,226	94,195	2,607,453		4,333,874
Broad Domestic Equity	1,017,141	83,752	5,968,473		7,069,366
Broad International Equity	616,649	47,960	5,010,636		5,675,245
Opportunistic	-	-	2,717,636		2,717,636
Private Equity	-	-	2,538,518		2,538,518
Absolute Return	-	-	1,876,690		1,876,690
Real Assets	124,584	-	4,682,129		4,806,713
Total Investments	7,771,357	229,973	25,715,338		33,716,667
Income Receivable	4,766	7	822		5,595
Income distributable from (to) other funds	-	-	-		-
Total Managed Investments	7,776,123	229,980	25,716,159		33,722,262
Participant directed investments	-	-	6,246,904		6,246,904
Total Invested Assets	7,776,123	229,980	31,963,063		39,969,166

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets				
Cash and Cash Equivalents	20,001	30	3,534	23,564
Intermediate-term Fixed Income Pool	6,335	-	-	6,335
Tobacco Revenue Fixed Income	98	-	-	98
Tax Credit Loan	-	-	-	-
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	(10,770)	(658)	(944)	(12,372)
Broad Domestic Equity	(4,188)	(400)	(76,811)	(81,399)
Broad International Equity	(48,736)	(3,729)	(444,273)	(496,738)
Opportunistic	-	-	11,776	11,776
Private Equity	-	-	144,900	144,900
Absolute Return	-	-	33,331	33,331
Real Assets	(1,793)	-	42,739	40,946
Participant directed investments	-	-	(97,593)	(97,593)
Total Income (loss)	(39,052)	(4,757)	(383,343)	(427,152)
Total Invested Assets, Beginning of Period	8,299,484	239,687	32,491,172	41,030,343
Net Contributions (Withdrawals)	(484,309)	(4,950)	(144,767)	(634,025)
Total Invested Assets, End of Period	7,776,123	229,980	31,963,063	39,969,166

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Invested Assets	GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS (GeFONSI)						PUBLIC SCHOOL TRUST FUND			INVESTMENT LOSS TRUST FUND
	CONSTITUTIONAL BUDGET RESERVE	GeFONSI I	GeFONSI II	PERMANENT FUND DIVIDEND FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	GeFONSI TOTAL	PRINCIPAL	INCOME	TOTAL	
Cash and Cash Equivalents	1,136,811	1,058,495	126,417	28,523	9	1,213,443	17,384	3,154	20,538	4,058
Intermediate-term Fixed Income Pool	-	560,109	1,162,495	-	-	1,722,604	-	-	-	-
Tobacco Revenue Fixed Income	-	13,554	-	-	-	13,554	-	-	-	-
Tax Credit Loan	-	14,920	-	-	-	14,920	-	-	-	-
Individually held debt and other instruments	-	6,744	-	-	-	6,744	-	-	-	-
Broad Fixed Income	460,125	-	149,005	-	106,735	255,739	275,667	-	275,667	-
Broad Domestic Equity	57,539	-	126,185	-	125,731	251,916	200,963	-	200,963	-
Broad International Equity	28,881	-	80,462	-	76,597	157,059	117,440	-	117,440	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	15,887	-	-	-	16,479	16,479	25,652	-	25,652	-
Total Investments	1,699,243	1,653,822	1,644,563	28,523	325,550	3,652,458	637,107	3,154	640,260	4,058
Income Receivable	2,065	1,852	266	92	-	2,209	31	6	37	7
Income distributable from (to) other funds	-	227	-	(227)	-	-	(4,857)	4,857	-	-
Total Managed Investments	1,701,308	1,655,901	1,644,828	28,388	325,550	3,654,667	632,281	8,017	640,298	4,065
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Invested Assets	1,701,308	1,655,901	1,644,828	28,388	325,550	3,654,667	632,281	8,017	640,298	4,065

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets										
Cash and Cash Equivalents	8,532	7,210	857	1,398	-	9,465	106	20	126	25
Intermediate-term Fixed Income Pool	-	1,879	4,456	-	-	6,335	-	-	-	-
Tobacco Revenue Fixed Income	-	98	-	-	-	98	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(2,873)	-	(846)	-	(683)	(1,529)	(1,957)	-	(1,957)	-
Broad Domestic Equity	624	-	(1,097)	-	(455)	(1,552)	(1,142)	-	(1,142)	-
Broad International Equity	(2,536)	-	(6,116)	-	(6,083)	(12,199)	(9,309)	-	(9,309)	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	(97)	-	80	-	(269)	(189)	(427)	-	(427)	-
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	3,650	9,188	(2,667)	1,398	(7,489)	430	(12,729)	20	(12,709)	25
Total Invested Assets, Beginning of Period	2,360,130	1,720,236	1,306,370	14,322	344,265	3,385,194	649,866	1,458	651,324	2,593
Net Contributions (Withdrawals)	(662,472)	(74,921)	341,124	14,065	(11,225)	269,044	2,960	(1,278)	1,682	1,448
Transfers from (to) other funds	-	1,398	-	(1,398)	-	-	(7,816)	7,816	-	-
Total Invested Assets, End of Period	1,701,308	1,655,901	1,644,828	28,388	325,550	3,654,667	632,281	8,017	640,298	4,065

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	GENERAL OBLIGATION BOND FUNDS						INTERNATIONAL AIRPORTS FUNDS			
	Series 2008	Series 2010	2012 Transportation Bond Act			TOTAL	REVENUE	REPAIR & REPLACEMENT	TOTAL	
	TRANSPORTATION PROJECTS	EDUCATION BUILD AMERICA BONDS	EDUCATION TAX EXEMPT BONDS	2013-B TAX EXEMPT EDUCATION	2012 TRANSPORTATION BOND ACT 2016A					2012 TRANSPORTATION BOND ACT 2016B
Invested Assets										
Cash and Cash Equivalents	6,607		187	10,498	2,995	91,589	111,876	68,241	503	68,744
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	27,660	-	27,660
Broad Domestic Equity	-	-	-	-	-	-	-	3,329	-	3,329
Broad International Equity	-	-	-	-	-	-	-	1,671	-	1,671
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	944	-	944
Total Investments	6,607		187	10,498	2,995	91,589	111,876	101,846	503	102,349
Income Receivable	12	-		19	5	169	205	121	1	122
Income distributable from (to) other funds										
Total Managed Investments	6,619		187	10,517	3,001	91,757	112,082	101,967	504	102,470
Participant directed investments										
Total Invested Assets	6,619		187	10,517	3,001	91,757	112,082	101,967	504	102,470

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets										
Cash and Cash Equivalents	48		1	84	26	691	851	515	4	519
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	(199)	-	(199)
Broad Domestic Equity	-	-	-	-	-	-	-	31	-	31
Broad International Equity	-	-	-	-	-	-	-	(156)	-	(156)
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	(7)	-	(7)
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	48		1	84	26	691	851	184	4	187
Total Invested Assets, Beginning of Period	6,629	9	186	27,368	4,070	97,460	135,722	122,720	508	123,228
Net Contributions (Withdrawals)	(58)	(9)	-	(16,935)	(1,095)	(6,393)	(24,491)	(20,937)	(8)	(20,945)
Transfers from (to) other funds										
Total Invested Assets, End of Period	6,619		187	10,517	3,001	91,757	112,082	101,967	504	102,470

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS								
Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON- AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION
Cash and Cash Equivalents	15,780	10,114	3,476	3,904	7,202	2,460	42,935	14
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	326,785
Broad Domestic Equity	-	-	-	-	-	-	-	384,332
Broad International Equity	-	-	-	-	-	-	-	234,139
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	50,550
Total Investments	15,780	10,114	3,476	3,904	7,202	2,460	42,935	995,820
Income Receivable	29	18	6	7	13	4	78	-
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	15,809	10,132	3,483	3,911	7,215	2,464	43,013	995,820
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	15,809	10,132	3,483	3,911	7,215	2,464	43,013	995,820

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	115	74	26	29	53	18	315	1
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	(2,231)
Broad Domestic Equity	-	-	-	-	-	-	-	(1,451)
Broad International Equity	-	-	-	-	-	-	-	(18,391)
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	(829)
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	115	74	26	29	53	18	315	(22,902)
Total Invested Assets, Beginning of Period	15,694	10,058	3,556	4,169	7,363	2,446	43,286	1,073,378
Net Contributions (Withdrawals)	-	-	(99)	(287)	(201)	()	(588)	(54,656)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	15,809	10,132	3,483	3,911	7,215	2,464	43,013	995,820

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Invested Assets	RETIREE HEALTH INSURANCE FUND			TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE				
	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	MINE RECLAMATION FUND	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	
Cash and Cash Equivalents	17,944	6,568	24,512	4	14	4,053	4,066	
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	
Tax Credit Loan	-	-	-	-	-	-	-	
Individually held debt and other instruments	-	-	-	-	-	-	-	
Broad Fixed Income	-	285,896	285,896	353	82,368	11,826	94,195	
Broad Domestic Equity	-	118,642	118,642	419	62,524	21,228	83,752	
Broad International Equity	-	77,203	77,203	255	39,144	8,815	47,960	
Opportunistic	-	-	-	-	-	-	-	
Private Equity	-	-	-	-	-	-	-	
Absolute Return	-	-	-	-	-	-	-	
Real Assets	-	15,018	15,018	55	-	-	-	
Total Investments	17,944	503,327	521,271	1,086	184,050	45,923	229,973	
Income Receivable	32	9	42	-	-	7	7	
Income distributable from (to) other funds	-	-	-	-	-	-	-	
Total Managed Investments	17,976	503,336	521,313	1,086	184,050	45,930	229,980	
Participant directed investments	-	-	-	-	-	-	-	
Total Invested Assets	17,976	503,336	521,313	1,086	184,050	45,930	229,980	

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	129	38	167		20,001	30	30
Intermediate-term Fixed Income Pool	-	-	-	-	6,335	-	-
Tobacco Revenue Fixed Income	-	-	-	-	98	-	-
Tax Credit Loan	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	-	(1,978)	(1,978)	(2)	(10,770)	(577)	(658)
Broad Domestic Equity	-	(696)	(696)	(2)	(4,188)	(231)	(400)
Broad International Equity	-	(6,124)	(6,124)	(20)	(48,736)	(3,035)	(3,729)
Opportunistic	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-
Real Assets	-	(242)	(242)	(1)	(1,793)	-	-
Participant directed investments	-	-	-	-	-	-	-
Total Income (loss)	129	(9,002)	(8,873)	(25)	(39,052)	(915)	(4,757)
Total Invested Assets, Beginning of Period	17,451	506,039	523,489	1,138	8,299,484	46,844	239,687
Net Contributions (Withdrawals)	396	6,300	6,696	(27)	(484,309)	(4,950)	(4,950)
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	17,976	503,336	521,313	1,086	7,776,123	45,930	229,980

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	PUBLIC EMPLOYEES' RETIREMENT SYSTEM							TEACHERS' RETIREMENT SYSTEM				
	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL
Invested Assets												
Cash and Cash Equivalents	91,458	109,524	421	186	2,018	7,334	-	210,940	54,738	42,413	79	787
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	924,761	751,661	2,141	999	10,180	36,500	-	1,726,241	544,882	282,950	379	3,661
Broad Domestic Equity	2,127,575	1,729,327	4,925	2,298	23,421	83,975	-	3,971,521	1,253,597	650,977	872	8,423
Broad International Equity	1,786,756	1,452,304	4,136	1,930	19,670	70,523	-	3,335,318	1,052,781	546,696	732	7,074
Opportunistic	968,791	787,449	2,243	1,047	10,666	38,239	-	1,808,434	570,825	296,423	397	3,835
Private Equity	906,453	736,779	2,098	979	9,979	35,778	-	1,692,065	534,094	277,349	371	3,589
Absolute Return	670,128	544,690	1,551	724	7,377	26,450	-	1,250,920	394,848	205,040	275	2,653
Real Assets	1,672,795	1,358,031	3,858	1,801	18,347	65,777	-	3,120,609	985,856	511,173	683	6,600
Total Investments	9,148,716	7,469,765	21,373	9,962	101,658	364,575	-	17,116,048	5,391,622	2,813,022	3,788	36,623
Income Receivable	273	262	1		4	16	-	556	154	98		2
Income distributable from (to) other funds								-				
Total Managed Investments	9,148,989	7,470,027	21,374	9,962	101,662	364,591	-	17,116,604	5,391,776	2,813,120	3,788	36,624
Participant directed investments							1,044,943	1,044,943				
Total Invested Assets	9,148,989	7,470,027	21,374	9,962	101,662	364,591	1,044,943	18,161,547	5,391,776	2,813,120	3,788	36,624

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

	1,247	1,052	4	2	19	67	-	2,390	693	394	1	6
Income and Changes in Invested Assets												
Cash and Cash Equivalents	1,247	1,052	4	2	19	67	-	2,390	693	394	1	6
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(330)	(277)	(1)	(1)	(4)	(15)	-	(627)	(190)	(104)	(1)	(1)
Broad Domestic Equity	(27,725)	(21,838)	(73)	(34)	(350)	(1,247)	-	(51,267)	(16,076)	(8,183)	(12)	(116)
Broad International Equity	(158,491)	(128,619)	(363)	(170)	(1,729)	(6,198)	-	(295,570)	(93,579)	(48,430)	(65)	(624)
Opportunistic	4,121	3,489	8	4	37	133	-	7,791	2,489	1,321	2	15
Private Equity	51,713	42,029	117	55	559	2,005	-	96,479	30,600	15,833	21	203
Absolute Return	11,909	9,654	27	13	128	459	-	22,190	7,048	3,636	5	46
Real Assets	15,564	12,060	32	15	152	547	-	28,370	9,247	4,548	6	57
Participant directed investments	-	-	-	-	-	-	(25,445)	(25,445)	-	-	-	-
Total Income (loss)	(101,993)	(82,449)	(249)	(116)	(1,188)	(4,248)	(25,445)	(215,688)	(59,768)	(30,984)	(42)	(414)
Total Invested Assets, Beginning of Period	9,279,978	7,653,992	20,872	9,777	99,170	356,027	1,041,422	18,461,238	5,466,057	2,883,838	3,798	36,357
Net Contributions (Withdrawals)	(28,996)	(101,517)	751	302	3,680	12,812	28,966	(84,003)	(14,513)	(39,735)	32	682
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	9,148,989	7,470,027	21,374	9,962	101,662	364,591	1,044,943	18,161,547	5,391,776	2,813,120	3,788	36,624

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2018
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	TEACHERS' RETIREMENT SYSTEM (Cont.)			JUDICIAL RETIREMENT SYSTEM			MILITARY RETIREMENT SYSTEM	PARTICIPANT DIRECTED		TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	
Invested Assets										
Cash and Cash Equivalents	2,476	-	100,493	2,093	513	2,606	(236)	-	-	313,802
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	10,676	-	842,548	17,865	3,135	21,001	17,663	-	-	2,607,453
Broad Domestic Equity	24,561	-	1,938,430	41,102	7,213	48,316	10,207	-	-	5,968,473
Broad International Equity	20,627	-	1,627,910	34,518	6,058	40,576	6,833	-	-	5,010,636
Opportunistic	11,184	-	882,663	18,716	3,284	22,000	4,538	-	-	2,717,636
Private Equity	10,464	-	825,867	17,512	3,073	20,585	-	-	-	2,538,518
Absolute Return	7,736	-	610,552	12,946	2,272	15,218	-	-	-	1,876,690
Real Assets	19,238	-	1,523,550	32,308	5,661	37,969	-	-	-	4,682,129
Total Investments	106,960	-	8,352,014	177,060	31,210	208,270	39,006	-	-	25,715,338
Income Receivable	5	-	259	5	1	7	-	-	-	822
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Managed Investments	106,965	-	8,352,272	177,066	31,211	208,277	39,006	-	-	25,716,159
Participant directed investments	-	437,483	437,483	-	-	-	-	3,842,792	921,685	6,246,904
Total Invested Assets	106,965	437,483	8,789,755	177,066	31,211	208,277	39,006	3,842,792	921,685	31,963,063

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS

Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets										
Cash and Cash Equivalents	18	-	1,112	25	5	30	1	-	-	3,534
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(4)	-	(300)	(7)	(1)	(8)	(9)	-	-	(944)
Broad Domestic Equity	(343)	-	(24,730)	(560)	(95)	(655)	(159)	-	-	(76,811)
Broad International Equity	(1,817)	-	(144,514)	(3,063)	(536)	(3,599)	(590)	-	-	(444,273)
Opportunistic	43	-	3,870	75	14	89	26	-	-	11,776
Private Equity	590	-	47,247	999	175	1,174	-	-	-	144,900
Absolute Return	135	-	10,871	230	40	270	-	-	-	33,331
Real Assets	164	-	14,023	296	50	346	-	-	-	42,739
Participant directed investments	-	(10,712)	(10,712)	-	-	-	-	(50,528)	(10,908)	(97,593)
Total Income (loss)	(1,213)	(10,712)	(103,134)	(2,004)	(349)	(2,353)	(731)	(50,528)	(10,908)	(383,343)
Total Invested Assets, Beginning of Period	105,666	442,323	8,938,039	176,358	31,622	207,980	39,449	3,905,659	938,807	32,491,172
Net Contributions (Withdrawals)	2,513	5,872	(45,149)	2,712	(62)	2,650	288	(12,339)	(6,213)	(144,767)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	106,965	437,483	8,789,755	177,066	31,211	208,277	39,006	3,842,792	921,685	31,963,063